

AMENDMENTS TO THE SPECIFICATION

Please replace the paragraph beginning on page 8 from line 13-16 with the following paragraph. The added text is identified by underlining. The subject matter of the added text was present in original claim 6, accordingly no new matter is added by this amendment to the specification.

“At step 314, the total value of deals linked to the debt index is checked to see whether the notional amount is reached. If yes, then no more deals are linked. If no, then at step 310 another issuer 110 and sponsor 104 may enter into a credit derivative transaction. In one embodiment, the credit derivative transactions may be formed at distinct and different times.”

Please replace the paragraph beginning on page 10, line 22 - page 11, line 4 with the following paragraph. The added text is identified by underlining. The subject matter of the added text was present in original claim 7, accordingly no new matter is added by this amendment to the specification.

“Although active management of the debt index has advantages, large numbers of substitutions in the index may have negative impacts on relationships that are linked to the agreement. For this reason, the asset management agreement may limit the numbers of allowed substitutions and may also impose certain threshold criteria before a substitution is allowed. For example, the asset management agreement may require the manager to wait a predetermined time after initially identifying the initial portfolio of names before allowing any substitution or change in the portfolio of names. These and other features are summarized below in the context of an example asset management agreement.”